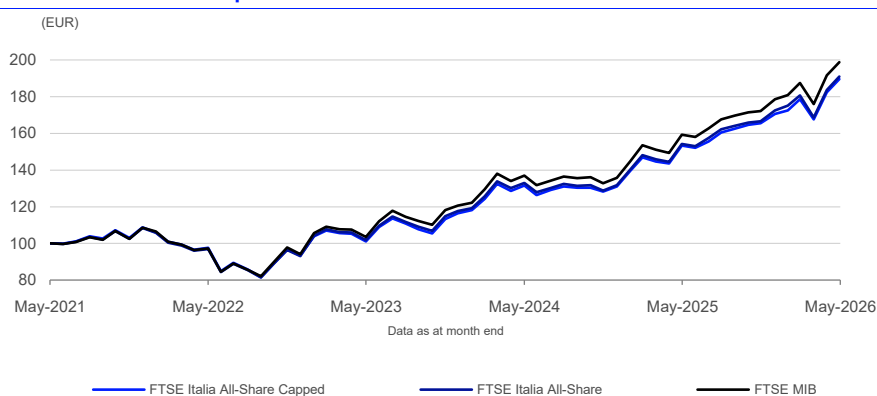


# FTSE Italia All-Share Capped Index

Data as at: 29 May 2026

The FTSE Italia All-Share Capped Index comprises all the constituents from the FTSE MIB, FTSE Italia Mid Cap and FTSE Italia Small Cap indices, and captures approximately 95% of the domestic market capitalisation. This provides investors with a comprehensive and complementary set of indices with which to measure the performance of the major capital and industry segments of the Italian market. The index is designed using FTSE's best practice rules-based framework, which is attractive to a broad range of investors and intermediaries seeking to develop investment products. As such, the index represents a standard, transparent basis for investors, to assess, measure and gain access to the Italian equity market.

## 5-Year Performance -Capital Return



## Performance and Volatility - Capital Return

Index (EUR)	Return %					Return pa %*		Volatility %**			
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Italia All-Share Capped	6.1	14.5	11.1	23.6	87.4	89.6	23.3	13.6	14.7	16.7	15.3
FTSE Italia All-Share	5.6	14.6	10.6	23.8	87.4	90.9	23.3	13.8	15.5	17.0	15.5
FTSE MIB	6.0	15.4	11.3	24.8	92.1	98.8	24.3	14.7	15.6	17.4	15.7

\* Compound annual returns measured over 3 and 5 years respectively

\*\* Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

## Year-on-Year Performance - Capital Return

Index % (EUR)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Italia All-Share Capped	-10.0	15.9	-16.9	27.4	-6.1	25.0	-14.0	24.6	12.5	30.3
FTSE Italia All-Share	-9.9	15.5	-16.7	27.2	-5.6	23.7	-14.1	26.3	12.0	31.0
FTSE MIB	-10.2	13.6	-16.1	28.3	-5.4	23.0	-13.3	28.0	12.6	31.5

## Return/Risk Ratio and Drawdown - Capital Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Italia All-Share Capped	1.6	1.4	0.9	0.5	-9.7	-17.2	-28.1	-41.2
FTSE Italia All-Share	1.6	1.3	0.9	0.5	-10.2	-17.2	-28.1	-41.2
FTSE MIB	1.6	1.4	0.9	0.6	-9.7	-17.6	-27.7	-41.5

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## FEATURES

### Coverage

The FTSE Italia All-Share Capped Index consists of stocks listed on the MTA and MIV markets of Borsa Italiana (Bit) that meet minimum size and liquidity criteria.

### Objective

The index measures the performance of the major capital and industry segments of the Italian market and is UCITS compliant. It is designed for the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks are selected and weighted to ensure that the index is investable.

### Capping

Constituents are capped in order to match with UCITS concentration rules, to avoid single constituents weights exceeding 10% and the sum of all constituents above 5% exceeding 40%.

### Eligibility

Secondary lines are not eligible for inclusion. Foreign shares are not eligible for inclusion in the FTSE Italia Mid Cap and FTSE Italia Small Cap indices.

### Transparency

The indices use a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

### Availability

The index is calculated based on price and total return methodologies, both real time and end-of-day.

### Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

### Top 10 Constituents

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
Unicredit	Banks	65,654	10.27
Intesa Sanpaolo	Banks	57,054	8.93
Enel	Electricity	44,531	6.97
Eni	Oil Gas and Coal	39,626	6.20
STMicroelectronics	Technology Hardware and Equipment	37,799	5.91
Ferrari NV	Automobiles and Parts	34,392	5.38
Prismian	Electronic and Electrical Equipment	33,778	5.29
Generali	Non-life Insurance	25,417	3.98
Banco BPM	Banks	19,807	3.10
Banca Monte Paschi Siena	Banks	19,178	3.00
<b>Totals</b>		<b>377,236</b>	<b>59.03</b>

### ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	15	46,672	7.30
1510	Telecommunications	7	15,025	2.35
2010	Health Care	10	10,469	1.64
3010	Banks	12	198,742	31.10
3020	Financial Services	15	23,394	3.66
3030	Insurance	3	33,847	5.30
3510	Real Estate	5	291	0.05
4010	Automobiles and Parts	8	53,774	8.41
4020	Consumer Products and Services	24	23,835	3.73
4030	Media	10	1,734	0.27
4040	Retailers	2	191	0.03
4050	Travel and Leisure	6	6,411	1.00
4510	Food Beverage and Tobacco	6	3,603	0.56
4520	Personal Care Drug and Grocery Stores	2	490	0.08
5010	Construction and Materials	13	10,049	1.57
5020	Industrial Goods and Services	26	66,522	10.41
5510	Basic Resources	4	30	0.00
5520	Chemicals	2	2,103	0.33
6010	Energy	6	66,607	10.42
6510	Utilities	11	75,296	11.78
<b>Totals</b>		<b>187</b>	<b>639,085</b>	<b>100.00</b>

### Index Characteristics

Attributes	FTSE Italia All-Share Capped	FTSE Italia All-Share	FTSE MIB
Number of constituents	187	187	40
Net MCap (EURm)	639,085	774,396	715,945
Dividend Yield %	3.94	4.07	4.17
Constituent Sizes (Net MCap EURm)			
Average	3,418	4,141	17,899
Largest	65,654	111,960	110,483
Smallest	0	0	1,094
Median	245	245	8,389
Weight of Largest Constituent (%)	10.27	14.46	15.43
Top 10 Holdings (% Index MCap)	59.03	66.17	71.37

### INFORMATION

#### Index Universe

All stocks listed on Bit's MTA and MIV markets

#### Index Launch

21 December 2009

#### Base Date

19 December 2008

#### Base Value

20,000

#### Investability Screen

Actual free float applied and liquidity screened

#### Index Calculation

End-of-day and real-time indices available

#### End-of-Day Distribution

Via FTP and email

#### Currency

EUR

#### Review Dates

Quarterly in March, June, September, December

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[info@ftserussell.com](mailto:info@ftserussell.com)

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 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659